

## BAB V

### KESIMPULAN DAN SARAN

#### 5.1 Kesimpulan

Berdasarkan analisis data pada Bab IV sebanyak 50% dari 60 saham mempunyai risiko yang lebih kecil pada bulan November hingga April dan mempunyai *mean average return* yang lebih besar pada bulan November hingga April, dan sebanyak 32% dari 60 saham risiko yang lebih kecil berada pada Mei hingga Oktober dan *mean average return* yang lebih besar pada bulan November hingga April, sedangkan 15% dari 60 saham risiko yang lebih besar terletak pada bulan Mei hingga Oktober dan *mean average return* yang lebih baik berada pada bulan Mei hingga Oktober, dan sisanya sebanyak 3% pada bulan Mei hingga Oktober mempunyai nilai risiko yang lebih kecil dan *mean average return* yang lebih besar. Sebanyak 78% *mean average return* atau *return* yang lebih besar berada pada bulan November hingga April.

Setelah dilakukan uji beda menggunakan uji *independent simple t-test*, dari hasil uji *independent simple t-test* dari 60 saham hanya 5 Saham yang *return*-nya mengalami perbedaan yang signifikan antara bulan Mei hingga bulan Oktober dan bulan November hingga bulan April, saham yang mengalami perbedaan *return* yang signifikan antara lain adalah saham ADHI, BDMN, GGRM, JSMR, MYRX, dan SSIA. Sehingga diambil kesimpulan bahwa hipotesis ditolak yang berarti tidak dapat pengaruh “*Sell in May and Go Away*” terhadap saham-saham

yang pernah terdaftar di LQ 45 pada periode 2012, 2013, 2014, 2015, dan 2016 karena dari 60 saham yang diteliti, hanya 6 saham yang mengalami perbedaan yang signifikan setelah dilakukan uji *independent simple t-test*, yaitu saham ADHI, BDMN, GGRM, JSMR, MYRX, dan SSIA.

Pada pembentukan portofolio *winner*, portofolio *average*, dan portofolio *loser* dilakukan uji *independent simple t-test*, dari hasil uji *independent simple t-test* dari ketiga portofolio, terdapat perbedaan *return* yang signifikan antara bulan Mei hingga Oktober dan bulan November hingga April pada portofolio *winner*, portofolio *average* dan portofolio *average*. Dimana portofolio *winner* terdiri dari saham BBKA, PTPP, MLPL, WIKA, BJBR, ADHI, CTRA, ICBP, MYRX, TBIG, DOID, ELSA, SMRA, UNVR, BBRI, TINS, BMRI, INDF, BBNI, MPPA, kemudian untuk portofolio *average* terdiri dari saham MNCN, PWON, BSDE, AKRA, CPIN, INCO, HMSP, BBTN, VIVA, MAPI, ADRO, LPKR, AALI, KRAS, PTBA, KLBF, PGAS, ASRI, BMTR, BDMN.

## **5.2 Implikasi Manajerial**

Penelitian tentang “*Sell in May and Go Away*” *effect* pada perbedaan *return* antara bulan Mei hingga bulan Oktober dan bulan November dan bulan April. Dengan berdasarkan hasil dari penelitian ini, diharapkan bisa menjadi referensi bagi investor ketika ingin menanamkan modalnya pada pasar modal terutama

pada *trend-trend* tertentu seperti pada saat sedang terjadi anomali pasar *Sell in May and Go Away*” effect.

Menurut hasil penelitian ini pengaruh *Sell in May and Go Away*” terhadap saham-saham yang pernah terdaftar di LQ 45 pada periode 2012, 2013, 2014, 2015, dan 2016 tidak terjadi, karena dari 60 saham yang diteliti, hanya 6 saham yang mengalami perbedaan yang signifikan setelah dilakukan uji *independent simple t-test*, yaitu saham ADHI, BDMN, GGRM, JSMR, MYRX, dan SSIA, sehingga diharapkan bagi investor lebih berhati-hati pada saham ADHI, BDMN, GGRM, JSMR, MYRX, dan SSIA ketika ingin menginvestasikan dananya pada bulan Mei hingga bulan Oktober.

### **5.3 Keterbatasan Penelitian**

Terdapat beberapa keterbatasan dalam melakukan penelitian terhadap anomali pasar “*Sell in May and Go Away*” effect. Berikut merupakan keterbatasan-keterbatasan dalam penelitian ini:

1. Penelitian ini hanya terbatas 5 periode terakhir, yaitu pada tahun 2012, 2013, 2014, 2015, dan 2016
2. Penelitian ini hanya terbatas pada 60 saham yang pernah terdaftar dalam indeks LQ-45

#### 5.4 Saran

Berdasar dari keterbatasan penelitian yang ada, maka penulis memberikan saran untuk penelitian selanjutnya, antara lain:

1. Penelitian selanjutnya menambah periode penelitian, yang diharapkan dapat menganalisis pengaruh anomali pasar “*Sell in May and Go Away*” effect lebih baik lagi.
2. Penelitian selanjutnya juga disarankan untuk menambah jumlah saham yang diteliti, yang diharapkan bisa memperbanyak referensi bagi investor dalam menanamkan modalnya di pasar modal.

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## LAMPIRAN 1

### MEAN AVERAGE RETURN, STANDAR DEVIASI, DAN SIG. (2-TAILED)

#### 1. AALI

##### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00165228	30	.098674643	.018015443
	Nov-Apr	.01551461	30	.108788687	.019862006

##### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.017167	.142655	.026045	-.070435	.036102	-.659	.525

#### 2. ADHI

##### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01346496	30	.139596822	.025486776
	Nov-Apr	.07113118	30	.142462839	.026010037

##### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.0845961	.1777547	.0324534	-.1509708	.0182214	-2.607	.024



### 3. ADRO

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01038635	30	.143340410	.026170259
	Nov-Apr	.01024656	30	.085854779	.015674866

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	.0001398	.1542477	.0281616	- .0574573	.0577368	.005	29	.996

### 4. AKRA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00811996	30	.089229382	.016290982
	Nov-Apr	.02218964	30	.084142585	.015362264

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)	
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower				Upper
Pair 1	Mei-Okt - Nov-Apr	- .014070	.136079	.024844	- .064882	.036743	- .566	29	.532

## 5. ANTM

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-	30	.131643689	.024034739
	Nov-Apr	.01060189	30	.106462950	.019437386

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-	.17706	.03233	-	.04807	-	.562
		.01805			.08416		.558	

## 6. ASII

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00165228	30	.098674643	.018015443
	Nov-Apr	.01237688	30	.065958183	.012042262

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-	.115596	.021105	-	.029135	-	.520
		.014029			.057194		.665	

## 7. ASRI

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02279914	30	.137923643	.025181297
	Nov-Apr	.03370949	30	.133085696	.024298013

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)	
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower				Upper
Pair 1	Mei-Okt - Nov-Apr	-.05651	.21006	.03835	-.13495	.02193	-1.473	29	.112

## 8. BBKA

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01891338	30	.067719392	.012363813
	Nov-Apr	.01260076	30	.049844460	.009100312

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	.006313	.092838	.016950	-.028354	.040979	.372	29	.682

## 9. BBNI

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00845114	30	.096249316	.017572641
	Nov-Apr	.02359376	30	.064971928	.011862197

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01514	.13913	.02540	-.06709	.03681	-.596	.478

## 10. BBRI

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01747695	30	.101919317	.018607836
	Nov-Apr	.01880791	30	.071893921	.013125974

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.00133	.14702	.02684	-.05623	.05357	-.050	.954

## 11. BBTN

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00294480	30	.085256849	.015565700
	Nov-Apr	.02629140	30	.103013330	.018807575

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	-.02924	.14548	.02656	-.08356	.02509	- 1.101	29	.236

## 12. BDMN

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01845016	30	.084271092	.015385726
	Nov-Apr	.02925808	30	.086735817	.015835721

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .04771	.11974	.02186	- .09242	- .00300	- 2.182	29	.035

### 13. BHIT

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01535346	30	.124697066	.022766465
	Nov-Apr	.01556951	30	.145211225	.026511821

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03092	.16296	.02975	-.09177	.02993	-1.039	.380

### 14. BJBR

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00124287	30	.125639887	.022938600
	Nov-Apr	.05679788	30	.173051984	.031594825

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.05556	.21537	.03932	-.13597	.02486	-1.413	.160

## 15. BKSJ

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.03889619	30	.144296578	.026344830
	Nov-Apr	.03365150	30	.136977204	.025008502

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .07255	.19606	.03580	- .14576	.00066	- 2.027	29	.051

## 16. BMRI

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00560843	30	.083480400	.015241366
	Nov-Apr	.02817319	30	.069934560	.012768245

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .02256	.11833	.02160	-.06675	.02162	- 1.044	29	.261

## 17. BMTR

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01797890	30	.143099963	.026126359
	Nov-Apr	.02881216	30	.160769737	.029352404

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.04679	.20993	.03833	-.12518	.03160	-1.221	.239

## 18. BSDE

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00487232	30	.100092299	.018274270
	Nov-Apr	.03566023	30	.104666304	.019109365

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.04053	.16104	.02940	-.10066	.01960	-1.379	.131



## 19. CPIN

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00153712	30	.139112336	.025398321
	Nov-Apr	.02833826	30	.111234615	.020308569

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .02680	.16788	.03065	- .08949	.03589	- .874	29	.413

## 20. CTRA

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01052424	30	.150289430	.027438970
	Nov-Apr	.04527110	30	.125343375	.022884465

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	-.03475	.21438	.03914	-.11480	.04530	- .888	29	.335

## 21. DOID

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00348281	30	.236032712	.043093480
	Nov-Apr	.03857023	30	.278880678	.050916413

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	-.03509	.31461	.05744	-.15257	.08239	-.611	29	.601

## 22. ELSA

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00539955	30	.109011983	.019902774
	Nov-Apr	.03586567	30	.125099478	.022839935

### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .03047	.18405	.03360	-.09919	.03826	- .907	29	.319

### 23. EXCL

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00117871	30	.111744933	.020401740
	Nov-Apr	.00564054	30	.079627880	.014537995

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.00446	.13675	.02497	-.05552	.04660	-.179	.859

### 24. GGRM

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02212605	30	.072193394	.013180650
	Nov-Apr	.02411462	30	.074299400	.013565152

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.04624	.09760	.01782	-.08269	.00980	-2.595	.018

## 25. GJTL

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00601201	30	.178589897	.032605905
	Nov-Apr	.00530146	30	.156691648	.028607850

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01131	.23766	.04339	-.10006	.07743	-.261	.795

## 26. HMSP

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00281783	30	.064258167	.011731882
	Nov-Apr	.02795008	30	.070335550	.012841456

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03077	.10745	.01962	-.07089	.00936	-1.568	.082

## 27. HRUM

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01551051	30	.185883172	.033937469
	Nov-Apr	.00064663	30	.126650282	.023123072

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01616	.21392	.03906	-.09604	.06372	-.414	.695

## 28. ICBP

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.02781363	30	.067670253	.012354841
	Nov-Apr	.02162948	30	.078058017	.014251379

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	.00618	.10418	.01902	-.03272	.04508	.325	.744

## 29. INCO

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01380928	30	.165639930	.030241575
	Nov-Apr	.01139824	30	.145801452	.026619581

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	.00241	.21942	.04006	-.07952	.08434	.060	.952

## 30. INDF

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00989982	30	.069104000	.012616607
	Nov-Apr	.02264338	30	.068153232	.012443021

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01274	.09655	.01763	-.04880	.02331	-.723	.475

### 31. INTA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02687871	30	.072910562	.013311587
	Nov-Apr	.02032353	30	.112870332	.020607209

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)	
			Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
						Lower				Upper
Pair 1	Mei-Okt - Nov-Apr	- .04720	.13464	.02458	- .09748	.00307	- 1.920	29	.059	

### 32. INTP

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00421133	30	.088012522	.016068815
	Nov-Apr	.01123423	30	.063215021	.011541431

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Mean	Lower			
Pair 1	Mei-Okt - Nov-Apr	- .01545	.08990	.01641	- .04902	.01813	- .941	29	.438

### 33. ITMG

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00621720	30	.130483704	.023822956
	Nov-Apr	-.02103039	30	.125711846	.022951738

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	.02725	.15271	.02788	-.02978	.08427	.977	.413

### 34. JSMR

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01668287	30	.055703317	.010169988
	Nov-Apr	.02246540	30	.066860605	.012207021

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03915	.06996	.01277	-.06527	.01303	3.065	.017



### 35. KIJA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02723686	30	.136945881	.025002783
	Nov-Apr	.02431236	30	.104248195	.019033029

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.05155	.15507	.02831	-.10945	.00636	-1.821	.106

### 36. KLBF

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01551051	30	.185883172	.033937469
	Nov-Apr	.02766811	30	.064302501	.011739977

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.04318	.18990	.03467	-.11409	.02773	-1.245	.234

### 37. KRAS

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00130687	30	.122122774	.022296466
	Nov-Apr	.01140287	30	.109541780	.019999501

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01010	.14496	.02647	-.06422	.04403	-.381	.737

### 38. LPKR

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01010	.14496	.02647	-.06422	.04403	-.381	.706

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.01375	.14718	.02687	-.06871	.04121	-.512	.612

### 39. LSIP

#### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01419084	30	.154108187	.028136177
	Nov-Apr	.02459531	30	.124971037	.022816485

#### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03879	.19733	.03603	-.11247	.03490	-1.077	.289

### 40. MAPI

#### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02037300	30	.143259094	.026155412
	Nov-Apr	.04167985	30	.118581806	.021649977

#### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.06205	.21361	.03900	-.14182	.01771	-1.591	.073

#### 41. MLPL

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00182675	30	.218888767	.039963438
	Nov-Apr	.05838995	30	.173834680	.031737725

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .05656	.22364	.04083	- .14007	.02695	- 1.385	29	.272

#### 42. MNCN

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00246782	30	.110335164	.020144353
	Nov-Apr	.02906623	30	.162079232	.029591484

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .02660	.18867	.03445	- .09705	.04385	- .772	29	.460

#### 43. MPPA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.02516290	30	.133975330	.024460437
	Nov-Apr	.00670165	30	.124193243	.022674480

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	.01846	.16777	.03063	- .04419	.08111	.603	29	.582

#### 44. MYRX

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00289728	30	.069447523	.012679325
	Nov-Apr	.05096413	30	.091863077	.016771827

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .05386	.10184	.01859	- .09189	- .01583	- 2.897	29	.013

#### 45. PGAS

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00588500	30	.120491156	.021998575
	Nov-Apr	.00564003	30	.074023390	.013514760

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	.00024	.13047	.02382	-.04847	.04896	.010	.992

#### 46. PTBA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01830755	30	.134040268	.024472293
	Nov-Apr	-.00565503	30	.115447481	.021077730

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	.02396	.17197	.03140	-.04025	.08818	.763	.461

#### 47. PTPP

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.02887312	30	.129892683	.023715051
	Nov-Apr	.05982086	30	.102106931	.018642090

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03095	.15812	.02887	-.08999	.02810	-1.072	.309

#### 48. PWON

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.03321174	30	.112309660	.020504845
	Nov-Apr	-.00174052	30	.182592772	.033336727

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	.03495	.23642	.04316	-.05333	.12323	.810	.376

#### 49. SIMP

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02734553	30	.097878269	.017870045
	Nov-Apr	.00580005	30	.101712328	.018570046

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03315	.13075	.02387	-.08197	.01568	-1.389	.204

#### 50. SMCB

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02094792	30	.104544564	.019087139
	Nov-Apr	.00709906	30	.091707448	.016743413

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.02805	.13532	.02471	-.07858	.02248	-1.135	.274



## 51. SMGR

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00092006	30	.087192863	.015919166
	Nov-Apr	.00692990	30	.065197137	.011903314

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.00785	.10834	.01978	-.04830	.03260	-.397	.694

## 52. SMRA

### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00507746	30	.133871798	.024441535
	Nov-Apr	.04346399	30	.098447618	.017973994

### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.04854	.18340	.03348	-.11702	.01994	1.450	.115

### 53. SSIA

#### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.04285650	30	.136160430	.024859380
	Nov-Apr	.04997770	30	.145991292	.026654241

#### Independent Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .09283	.20337	.03713	- .16878	-.01689	- 2.500	29	.014

### 54. TBIG

#### Independent Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.03469951	30	.092918331	.016964489
	Nov-Apr	.01122243	30	.073839903	.013481260

#### Independent Samples Test

		Paired Differences				t	df	Sig. (2-tailed)	
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower				Upper
Pair 1	Mei-Okt - Nov-Apr	.02348	.09191	.01678	- .01084	.05780	1.399	29	.283

## 55. TINS

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.00460925	30	.125963572	.022997697
	Nov-Apr	.02941143	30	.146487709	.026744874

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.02480	.19195	.03505	-.09648	.04687	-.708	.485

## 56. TLKM

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.02059450	30	.180897353	.033027187
	Nov-Apr	.01799001	30	.054540839	.009957749

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.03858	.19294	.03523	-.11063	.03346	-1.095	.268

## 57. UNTR

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.00290161	30	.080647664	.014724182
	Nov-Apr	.00948853	30	.075420704	.013769874

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	Mei-Okt - Nov-Apr	- .01239	.11699	.02136	- .05607	.03129	- .580	29	.541

## 58. UNVR

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.02639564	30	.083712543	.015283749
	Nov-Apr	.01050604	30	.068389109	.012486086

**Independent Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
			Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Mean	Lower			
Pair 1	Mei-Okt - Nov-Apr	.01589	.10484	.01914	- .02326	.05504	.830	29	.424

## 59. VIVA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	-.01720942	30	.221484174	.040437293
	Nov-Apr	.03898718	30	.124830421	.022790812

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.05620	.24737	.04516	-.14857	.03617	-1.244	.231

## 60. WIKA

**Independent Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Mei-Okt	.01762541	30	.120099526	.021927073
	Nov-Apr	.04102417	30	.105410647	.019245263

**Independent Samples Test**

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	Mei-Okt - Nov-Apr	-.02340	.16606	.03032	-.08541	.03861	-.772	.426

## LAMPIRAN 2

### UJI NORMALITAS

#### 1. AALI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00165228	.01551461
	Std. Deviation	.098674643	.108788687
Most Extreme Differences	Absolute	.111	.084
	Positive	.111	.084
	Negative	-.085	-.054
Kolmogorov-Smirnov Z		.610	.460
Asymp. Sig. (2-tailed)		.851	.984

#### 2. ADHI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01346496	.07113118
	Std. Deviation	.139596822	.142462839
Most Extreme Differences	Absolute	.163	.105
	Positive	.163	.105
	Negative	-.105	-.084
Kolmogorov-Smirnov Z		.892	.573
Asymp. Sig. (2-tailed)		.403	.898

### 3. ADRO

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01038635	.01024656
	Std. Deviation	.143340410	.085854779
Most Extreme Differences	Absolute	.119	.094
	Positive	.119	.086
	Negative	-.099	-.094
Kolmogorov-Smirnov Z		.651	.516
Asymp. Sig. (2-tailed)		.791	.952

### 4. AKRA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00811996	.02218964
	Std. Deviation	.089229382	.084142585
Most Extreme Differences	Absolute	.166	.162
	Positive	.061	.162
	Negative	-.166	-.101
Kolmogorov-Smirnov Z		.907	.886
Asymp. Sig. (2-tailed)		.383	.413

## 5. ANTM

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00744366	.01060189
	Std. Deviation	.131643689	.106462950
Most Extreme Differences	Absolute	.080	.111
	Positive	.058	.111
	Negative	-.080	-.076
Kolmogorov-Smirnov Z		.437	.607
Asymp. Sig. (2-tailed)		.991	.855

## 6. ASII

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00165228	.01237688
	Std. Deviation	.098674643	.065958183
Most Extreme Differences	Absolute	.111	.188
	Positive	.111	.114
	Negative	-.085	-.188
Kolmogorov-Smirnov Z		.610	1.029
Asymp. Sig. (2-tailed)		.851	.240



## 7. ASRI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02279914	.03370949
	Std. Deviation	.137923643	.133085696
Most Extreme Differences	Absolute	.110	.139
	Positive	.110	.102
	Negative	-.104	-.139
Kolmogorov-Smirnov Z		.604	.760
Asymp. Sig. (2-tailed)		.859	.611

## 8. BBKA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01891338	.01260076
	Std. Deviation	.067719392	.049844460
Most Extreme Differences	Absolute	.107	.116
	Positive	.073	.064
	Negative	-.107	-.116
Kolmogorov-Smirnov Z		.584	.634
Asymp. Sig. (2-tailed)		.884	.816

## 9. BBNI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00845114	.02359376
	Std. Deviation	.096249316	.064971928
Most Extreme Differences	Absolute	.167	.122
	Positive	.067	.057
	Negative	-.167	-.122
Kolmogorov-Smirnov Z		.916	.668
Asymp. Sig. (2-tailed)		.372	.764

## 10. BBRI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01747695	.01880791
	Std. Deviation	.101919317	.071893921
Most Extreme Differences	Absolute	.149	.084
	Positive	.091	.084
	Negative	-.149	-.077
Kolmogorov-Smirnov Z		.815	.460
Asymp. Sig. (2-tailed)		.521	.984

## 11. BBTN

One-Sample Kolmogorov-Smirnov Test

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00294480	.02629140
	Std. Deviation	.085256849	.103013330
Most Extreme Differences	Absolute	.091	.097
	Positive	.091	.073
	Negative	-.063	-.097
Kolmogorov-Smirnov Z		.499	.530
Asymp. Sig. (2-tailed)		.965	.942

## 12. BDMN

One-Sample Kolmogorov-Smirnov Test

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01845016	.02925808
	Std. Deviation	.084271092	.086735817
Most Extreme Differences	Absolute	.085	.140
	Positive	.085	.096
	Negative	-.080	-.140
Kolmogorov-Smirnov Z		.465	.767
Asymp. Sig. (2-tailed)		.982	.598

### 13. BHIT

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01535346	.01556951
	Std. Deviation	.124697066	.145211225
Most Extreme Differences	Absolute	.113	.162
	Positive	.113	.162
	Negative	-.090	-.145
Kolmogorov-Smirnov Z		.619	.889
Asymp. Sig. (2-tailed)		.839	.409

### 14. BJBR

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00124287	.05679788
	Std. Deviation	.125639887	.173051984
Most Extreme Differences	Absolute	.154	.231
	Positive	.154	.231
	Negative	-.119	-.160
Kolmogorov-Smirnov Z		.846	1.264
Asymp. Sig. (2-tailed)		.471	.082

## 15. BKSL

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.03889619	.03365150
	Std. Deviation	.144296578	.136977204
Most Extreme Differences	Absolute	.097	.083
	Positive	.078	.083
	Negative	-.097	-.083
Kolmogorov-Smirnov Z		.530	.457
Asymp. Sig. (2-tailed)		.942	.985

## 16. BMRI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00560843	.02817319
	Std. Deviation	.083480400	.069934560
Most Extreme Differences	Absolute	.078	.170
	Positive	.078	.091
	Negative	-.070	-.170
Kolmogorov-Smirnov Z		.427	.932
Asymp. Sig. (2-tailed)		.993	.350

## 17. BMTR

One-Sample Kolmogorov-Smirnov Test

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01797890	.02881216
	Std. Deviation	.143099963	.160769737
Most Extreme Differences	Absolute	.110	.110
	Positive	.089	.097
	Negative	-.110	-.110
Kolmogorov-Smirnov Z		.603	.600
Asymp. Sig. (2-tailed)		.860	.864

## 18. BSDE

One-Sample Kolmogorov-Smirnov Test

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00487232	.03566023
	Std. Deviation	.100092299	.104666304
Most Extreme Differences	Absolute	.126	.171
	Positive	.097	.106
	Negative	-.126	-.171
Kolmogorov-Smirnov Z		.691	.938
Asymp. Sig. (2-tailed)		.727	.343

## 19. CPIN

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00153712	.02833826
	Std. Deviation	.139112336	.111234615
Most Extreme Differences	Absolute	.128	.083
	Positive	.102	.083
	Negative	-.128	-.057
Kolmogorov-Smirnov Z		.704	.454
Asymp. Sig. (2-tailed)		.705	.986

## 20. CTRA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01052424	.04527110
	Std. Deviation	.150289430	.125343375
Most Extreme Differences	Absolute	.087	.119
	Positive	.087	.091
	Negative	-.065	-.119
Kolmogorov-Smirnov Z		.477	.651
Asymp. Sig. (2-tailed)		.977	.790

## 21. DOID

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00348281	.03857023
	Std. Deviation	.236032712	.278880678
Most Extreme Differences	Absolute	.185	.228
	Positive	.185	.228
	Negative	-.112	-.146
Kolmogorov-Smirnov Z		1.015	1.249
Asymp. Sig. (2-tailed)		.254	.088

## 22. ELSA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00539955	.03586567
	Std. Deviation	.109011983	.125099478
Most Extreme Differences	Absolute	.124	.092
	Positive	.124	.090
	Negative	-.103	-.092
Kolmogorov-Smirnov Z		.680	.505
Asymp. Sig. (2-tailed)		.744	.961



## 23. EXCL

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00117871	.00564054
	Std. Deviation	.111744933	.079627880
Most Extreme Differences	Absolute	.135	.099
	Positive	.113	.099
	Negative	-.135	-.089
Kolmogorov-Smirnov Z		.737	.542
Asymp. Sig. (2-tailed)		.649	.931

## 24. GGRM

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02212605	.02411462
	Std. Deviation	.072193394	.074299400
Most Extreme Differences	Absolute	.111	.083
	Positive	.109	.083
	Negative	-.111	-.072
Kolmogorov-Smirnov Z		.610	.456
Asymp. Sig. (2-tailed)		.850	.985

## 25. GJTL

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00601201	.00530146
	Std. Deviation	.178589897	.156691648
Most Extreme Differences	Absolute	.131	.184
	Positive	.131	.184
	Negative	-.128	-.178
Kolmogorov-Smirnov Z		.718	1.010
Asymp. Sig. (2-tailed)		.680	.260

## 26. HMSP

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00281783	.02795008
	Std. Deviation	.064258167	.070335550
Most Extreme Differences	Absolute	.222	.115
	Positive	.222	.115
	Negative	-.203	-.098
Kolmogorov-Smirnov Z		1.218	.628
Asymp. Sig. (2-tailed)		.103	.825

## 27. HRUM

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01551051	.00064663
	Std. Deviation	.185883172	.126650282
Most Extreme Differences	Absolute	.159	.165
	Positive	.159	.165
	Negative	-.137	-.075
Kolmogorov-Smirnov Z		.873	.902
Asymp. Sig. (2-tailed)		.431	.390

## 28. ICBP

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.02781363	.02162948
	Std. Deviation	.067670253	.078058017
Most Extreme Differences	Absolute	.115	.088
	Positive	.072	.088
	Negative	-.115	-.076
Kolmogorov-Smirnov Z		.627	.481
Asymp. Sig. (2-tailed)		.826	.975

## 29. INCO

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01380928	.01139824
	Std. Deviation	.165639930	.145801452
Most Extreme Differences	Absolute	.140	.108
	Positive	.140	.108
	Negative	-.093	-.085
Kolmogorov-Smirnov Z		.766	.594
Asymp. Sig. (2-tailed)		.600	.872

## 30. INDF

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00989982	.02264338
	Std. Deviation	.069104000	.068153232
Most Extreme Differences	Absolute	.111	.112
	Positive	.111	.087
	Negative	-.088	-.112
Kolmogorov-Smirnov Z		.611	.616
Asymp. Sig. (2-tailed)		.850	.842

### 31. INTA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02687871	.02032353
	Std. Deviation	.072910562	.112870332
Most Extreme Differences	Absolute	.137	.181
	Positive	.105	.181
	Negative	-.137	-.105
Kolmogorov-Smirnov Z		.752	.990
Asymp. Sig. (2-tailed)		.624	.281

### 32. INTP

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00421133	.01123423
	Std. Deviation	.088012522	.063215021
Most Extreme Differences	Absolute	.077	.103
	Positive	.077	.103
	Negative	-.057	-.085
Kolmogorov-Smirnov Z		.422	.562
Asymp. Sig. (2-tailed)		.994	.910

### 33. ITMG

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00621720	-.02103039
	Std. Deviation	.130483704	.125711846
Most Extreme Differences	Absolute	.098	.139
	Positive	.098	.123
	Negative	-.068	-.139
Kolmogorov-Smirnov Z		.538	.764
Asymp. Sig. (2-tailed)		.934	.604

### 34. JSMR

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01668287	.02246540
	Std. Deviation	.055703317	.066860605
Most Extreme Differences	Absolute	.091	.092
	Positive	.071	.073
	Negative	-.091	-.092
Kolmogorov-Smirnov Z		.498	.504
Asymp. Sig. (2-tailed)		.965	.962

### 35. KIJA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02723686	.02431236
	Std. Deviation	.136945881	.104248195
Most Extreme Differences	Absolute	.100	.101
	Positive	.100	.057
	Negative	-.062	-.101
Kolmogorov-Smirnov Z		.547	.555
Asymp. Sig. (2-tailed)		.925	.918

### 36. KLBF

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01551051	.02766811
	Std. Deviation	.185883172	.064302501
Most Extreme Differences	Absolute	.159	.145
	Positive	.159	.054
	Negative	-.137	-.145
Kolmogorov-Smirnov Z		.873	.794
Asymp. Sig. (2-tailed)		.431	.553

### 37. KRAS

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00130687	.01140287
	Std. Deviation	.122122774	.109541780
Most Extreme Differences	Absolute	.116	.214
	Positive	.116	.214
	Negative	-.096	-.139
Kolmogorov-Smirnov Z		.634	1.173
Asymp. Sig. (2-tailed)		.817	.127

### 38. LPKR

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00045091	.01420170
	Std. Deviation	.105853039	.103202093
Most Extreme Differences	Absolute	.135	.163
	Positive	.135	.077
	Negative	-.106	-.163
Kolmogorov-Smirnov Z		.742	.894
Asymp. Sig. (2-tailed)		.641	.401



### 39. LSIP

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01419084	.02459531
	Std. Deviation	.154108187	.124971037
Most Extreme Differences	Absolute	.121	.076
	Positive	.108	.076
	Negative	-.121	-.062
Kolmogorov-Smirnov Z		.661	.417
Asymp. Sig. (2-tailed)		.775	.995

### 40. MAPI

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02037300	.04167985
	Std. Deviation	.143259094	.118581806
Most Extreme Differences	Absolute	.059	.090
	Positive	.050	.083
	Negative	-.059	-.090
Kolmogorov-Smirnov Z		.324	.491
Asymp. Sig. (2-tailed)		.999	.969

#### 41. MLPL

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00182675	.05838995
	Std. Deviation	.218888767	.173834680
Most Extreme Differences	Absolute	.121	.123
	Positive	.121	.123
	Negative	-.080	-.095
Kolmogorov-Smirnov Z		.665	.672
Asymp. Sig. (2-tailed)		.768	.757

#### 42. MNCN

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00246782	.02906623
	Std. Deviation	.110335164	.162079232
Most Extreme Differences	Absolute	.147	.146
	Positive	.147	.146
	Negative	-.083	-.124
Kolmogorov-Smirnov Z		.806	.802
Asymp. Sig. (2-tailed)		.535	.542

### 43. MPPA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.02516290	.00670165
	Std. Deviation	.133975330	.124193243
Most Extreme Differences	Absolute	.149	.148
	Positive	.149	.148
	Negative	-.134	-.067
Kolmogorov-Smirnov Z		.818	.808
Asymp. Sig. (2-tailed)		.514	.531

### 44. MYRX

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00289728	.05096413
	Std. Deviation	.069447523	.091863077
Most Extreme Differences	Absolute	.122	.168
	Positive	.122	.168
	Negative	-.090	-.126
Kolmogorov-Smirnov Z		.666	.919
Asymp. Sig. (2-tailed)		.767	.366

#### 45. PGAS

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00588500	.00564003
	Std. Deviation	.120491156	.074023390
Most Extreme Differences	Absolute	.145	.141
	Positive	.132	.127
	Negative	-.145	-.141
Kolmogorov-Smirnov Z		.795	.771
Asymp. Sig. (2-tailed)		.552	.592

#### 46. PTBA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01830755	-.00565503
	Std. Deviation	.134040268	.115447481
Most Extreme Differences	Absolute	.087	.125
	Positive	.087	.125
	Negative	-.073	-.090
Kolmogorov-Smirnov Z		.476	.685
Asymp. Sig. (2-tailed)		.977	.736

#### 47. PTPP

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.02887312	.05982086
	Std. Deviation	.129892683	.102106931
Most Extreme Differences	Absolute	.106	.143
	Positive	.106	.143
	Negative	-.079	-.099
Kolmogorov-Smirnov Z		.583	.784
Asymp. Sig. (2-tailed)		.886	.571

#### 48. PWON

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.03321174	-.00174052
	Std. Deviation	.112309660	.182592772
Most Extreme Differences	Absolute	.115	.187
	Positive	.115	.131
	Negative	-.088	-.187
Kolmogorov-Smirnov Z		.632	1.023
Asymp. Sig. (2-tailed)		.819	.246

#### 49. SIMP

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02734553	.00580005
	Std. Deviation	.097878269	.101712328
Most Extreme Differences	Absolute	.113	.114
	Positive	.060	.114
	Negative	-.113	-.085
Kolmogorov-Smirnov Z		.620	.625
Asymp. Sig. (2-tailed)		.836	.830

#### 50. SMCB

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02094792	.00709906
	Std. Deviation	.104544564	.091707448
Most Extreme Differences	Absolute	.109	.126
	Positive	.064	.126
	Negative	-.109	-.103
Kolmogorov-Smirnov Z		.594	.687
Asymp. Sig. (2-tailed)		.872	.732

## 51. SMGR

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00092006	.00692990
	Std. Deviation	.087192863	.065197137
Most Extreme Differences	Absolute	.102	.089
	Positive	.091	.081
	Negative	-.102	-.089
Kolmogorov-Smirnov Z		.558	.488
Asymp. Sig. (2-tailed)		.914	.971

## 52. SMRA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00507746	.04346399
	Std. Deviation	.133871798	.098447618
Most Extreme Differences	Absolute	.127	.154
	Positive	.127	.080
	Negative	-.092	-.154
Kolmogorov-Smirnov Z		.694	.842
Asymp. Sig. (2-tailed)		.721	.477

### 53. SSIA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.04285650	.04997770
	Std. Deviation	.136160430	.145991292
Most Extreme Differences	Absolute	.094	.124
	Positive	.078	.103
	Negative	-.094	-.124
Kolmogorov-Smirnov Z		.516	.679
Asymp. Sig. (2-tailed)		.952	.745

### 54. TBIG

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.03469951	.01122243
	Std. Deviation	.092918331	.073839903
Most Extreme Differences	Absolute	.085	.102
	Positive	.066	.099
	Negative	-.085	-.102
Kolmogorov-Smirnov Z		.464	.559
Asymp. Sig. (2-tailed)		.982	.914



## 55. TINS

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.00460925	.02941143
	Std. Deviation	.125963572	.146487709
Most Extreme Differences	Absolute	.092	.150
	Positive	.092	.150
	Negative	-.085	-.074
Kolmogorov-Smirnov Z		.504	.819
Asymp. Sig. (2-tailed)		.961	.513

## 56. TLKM

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.02059450	.01799001
	Std. Deviation	.180897353	.054540839
Most Extreme Differences	Absolute	.195	.114
	Positive	.171	.108
	Negative	-.195	-.114
Kolmogorov-Smirnov Z		1.070	.624
Asymp. Sig. (2-tailed)		.202	.832

## 57. UNTR

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.00290161	.00948853
	Std. Deviation	.080647664	.075420704
Most Extreme Differences	Absolute	.150	.106
	Positive	.104	.082
	Negative	-.150	-.106
Kolmogorov-Smirnov Z		.824	.583
Asymp. Sig. (2-tailed)		.505	.886

## 58. UNVR

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.02639564	.01050604
	Std. Deviation	.083712543	.068389109
Most Extreme Differences	Absolute	.150	.231
	Positive	.150	.174
	Negative	-.135	-.231
Kolmogorov-Smirnov Z		.822	1.266
Asymp. Sig. (2-tailed)		.509	.081

## 59. VIVA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	-.01720942	.03898718
	Std. Deviation	.221484174	.124830421
Most Extreme Differences	Absolute	.210	.124
	Positive	.210	.124
	Negative	-.189	-.108
Kolmogorov-Smirnov Z		1.149	.679
Asymp. Sig. (2-tailed)		.143	.746

## 60. WIKA

**One-Sample Kolmogorov-Smirnov Test**

		Mei-Okt	Nov-Apr
N		30	30
Normal Parameters <sup>a,b</sup>	Mean	.01762541	.04102417
	Std. Deviation	.120099526	.105410647
Most Extreme Differences	Absolute	.118	.106
	Positive	.073	.106
	Negative	-.118	-.087
Kolmogorov-Smirnov Z		.644	.580
Asymp. Sig. (2-tailed)		.802	.890